

Inventor(s): Mike BURNS
DOCKET NO.: 024051-0150



FIGURE 1

201				202			
203 <input checked="" type="checkbox"/> TTSIM FGBM		213 Settlement: 9224		204 <input type="checkbox"/> TTSIM FGBL		214 Settlement: 9867	
Ratio: 205 5	Multiplier: 207 1	Chng: 209 -3	Close: 211	Ratio: 206 -3	Multiplier: 208 1	Chng: 210 -5	Close: 212

FIGURE 2

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Figure 1 is a screenshot of a trading interface with handwritten annotations. The interface includes sections for "Spread Price Points", "Price Points On", and "Autoload".

The "Spread Price Points" section (330) contains two rows of "Buy" and "Sell" buttons with numerical values:

- Buy: -15 (331)
- Sell: 21 (332)
- Buy: -1 (333)
- Sell: 6 (334)

The "Price Points On" section (301) contains three radio buttons:

- ☒ Best Bid/Offer (311)
- ☐ Best Working (312)
- ☐ Manual (313)

The "Autoload" section (320) contains a checked "Autoload" checkbox (320) and an unchecked "Divisor" checkbox.

The "Current" and "Change" values are displayed as 0 (350).

FIGURE 3

[illegible]

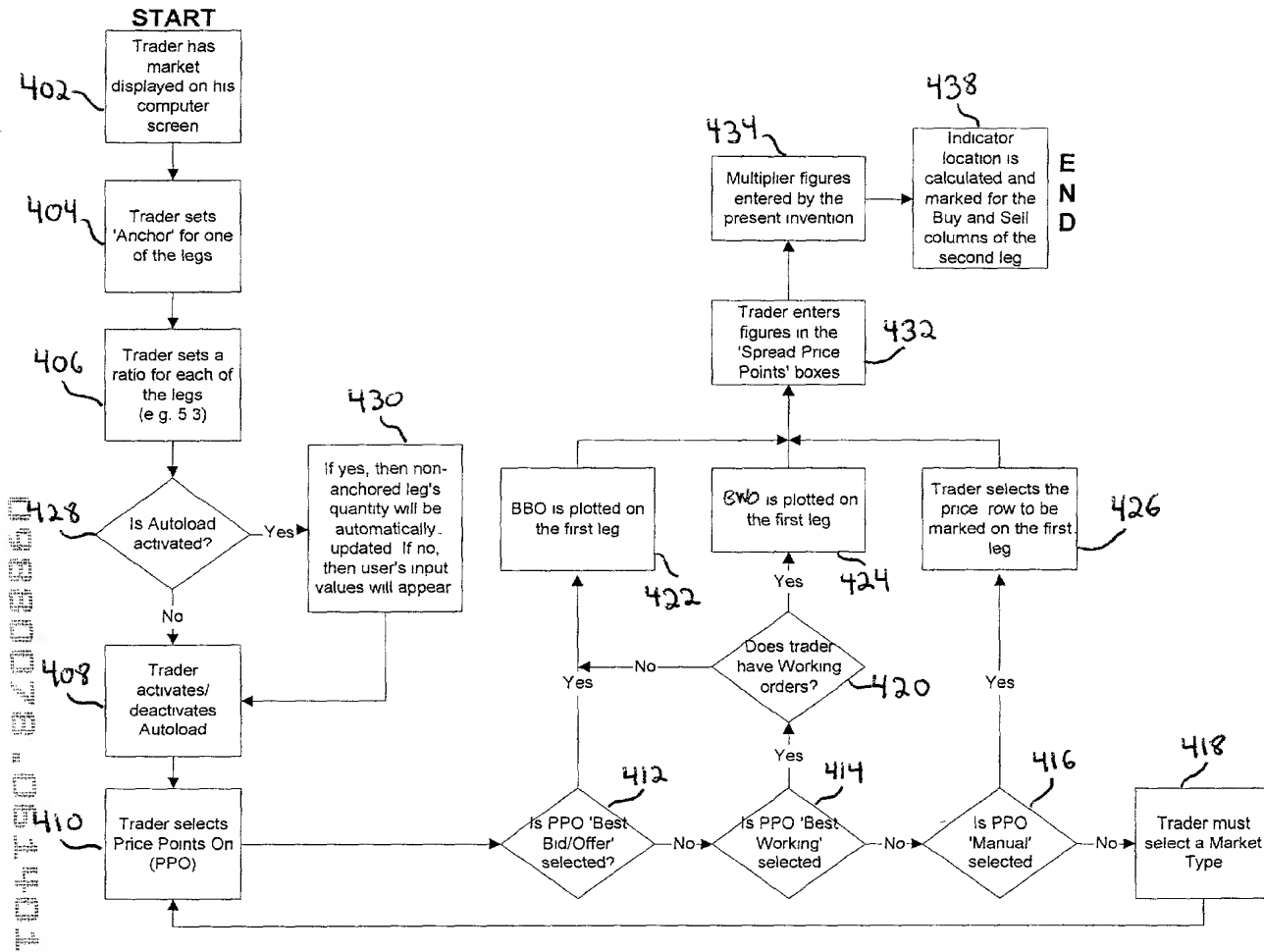


FIGURE 4

Title: ELECTRONIC SPREAD
TRADING TOOL
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DOCKET NO.: 024051-0150

330

301

Spread Price Points: Buy: Sell: Price Points On: ☒ Best Bid/Offer ☐ Best Working ☐ Manual ☒ AutoLoad ☐ Divisor

Buy: Sell: Current: Change:

203 ☒ TTSIM FGBM Settlement: Ratio: Multiplier: Chng: Close:

101 ☐ TTSIM FGBL Settlement: Ratio: Multiplier: Chng: Close:

175 173

12:24:33		9234 15	
<Default>		9233 15	
39		9232 15	
0		9231 15	
<input type="text" value="50"/>		9230 15	
1	5	9229 15	
10	25	9228 15	
50	100	9227 15	
CLR		9226 15	
50		9225 15	
{ } IOC		9224 15	
Del All		9223 15	
Del Bids		9222 15	
Del Offers		9221 15	
Trade Out		9220 15	
+	-	9219 15	
		9218 15	
		9217 15	
		9216 15	
		9215 15	
		9214 15	
		9213 15	
		9212 15	
		9211 15	
		9210 15	
		9209 15	
		9208 15	
		9207 15	
		9206 15	
		9205 15	
		9204 15	
		9203 15	
		9202 15	

174

12:24:33		9875 15	
<Default>		9874 15	
39		9873 15	
0		9872 15	
<input type="text" value="30"/>		9871 15	
1	5	9870 15	
10	25	9869 15	
50	100	9868 15	
CLR		9867 15	
50		9866 15	
{ } IOC		9865 15	
Del All		9864 15	
Del Bids		9863 15	
Del Offers		9862 15	
Trade Out		9861 15	
+	-	9860 15	
		9859 15	
		9858 15	
		9857 15	
		9856 15	
		9855 15	
		9854 15	
		9853 15	
		9852 15	
		9851 15	
		9850 15	
		9849 15	
		9848 15	
		9847 15	
		9846 15	
		9845 15	
		9844 15	
		9843 15	

102

0500078-06440

FIGURE 5

Title: ELECTRONIC SPREAD
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Spread Price Points: Buy: Sell:
Buy: Sell:

Price Points On: ☒ Best Bid Offer ☐ Best Working ☐ Manual

☒ Auto Load ☐ Divisor

Current: Change:

☒ TTSIM FGBM Settlement: Ratio: Multiplier: Chng: Close:

☐ TTSIM FGBL Settlement: Ratio: Multiplier: Chng: Close:

10% of volume (Group C)

20% of volume (Group B)

70% of volume (Group A)

630

625

610

50

[] IOC

Del All

Del Bids

Del Offers

Trade Out

+

-

12:24:33

<Default>

39

0

0

1 5

10 25

50 100

CLR

50

[] IOC

Del All

Del Bids

Del Offers

Trade Out

+

-

9225 15

9224 15

9223 15

9222 15

9221 15

9220 15

9219 15

9218 15

9217 15

9216 15

9215 15

9214 15

9213 15

9212 15

9211 15

9210 15

9209 15

9208 15

9207 15

9206 15

9205 15

9204 15

9203 15

9202 15

9875 15

9874 15

9873 15

9872 15

9871 15

9870 15

9869 15

9868 15

9867 15

9866 15

9865 15

9864 15

9863 15

9862 15

9861 15

9860 15

9859 15

9858 15

9857 15

9856 15

9855 15

9854 15

9853 15

9852 15

9851 15

9850 15

9849 15

9848 15

9847 15

9846 15

9845 15

9844 15

9843 15

FIGURE 6

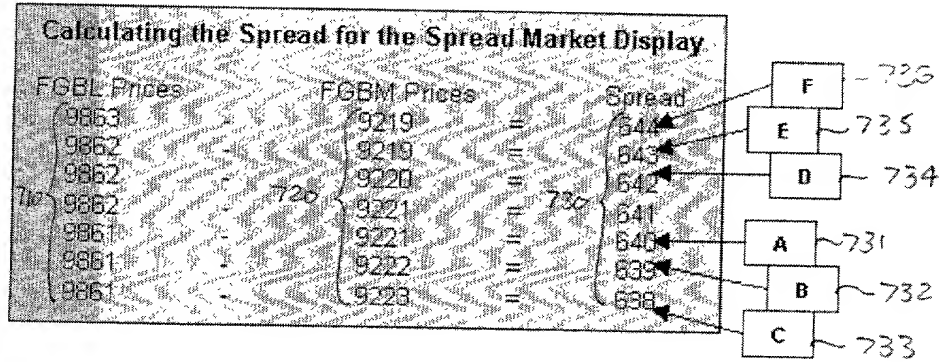


FIGURE 7

09880078 061401
T04T90" 84008860

820		810	840	830	850
		FGBL/FGBM		5;3	
		645	75	300	
		644	10		
		643			
		642			
		641			
		640			
		639			
45		638			
60		637			
100		636			
25		635			

FIGURE 8

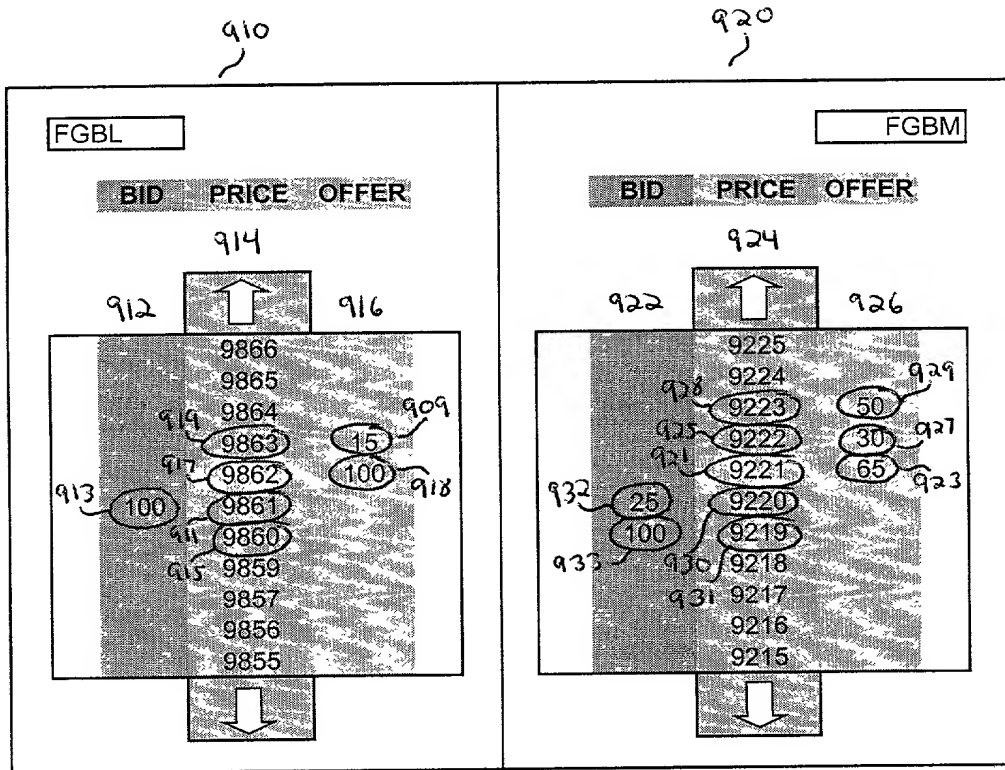


FIGURE 9

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1010 FGBM - Contract A		1020 FGBL - Contract B	
1011 Price	1012 Quantity	1021 Price	1022 Quantity
9861	65	9520	25
9860	30	9519	10
9859	50	9518	55
9858	10	9517	35
9857	3	9516	8
9856	7	9515	10

1013

1015

1014

1016

1025

1024

1023

1026

FIGURE 10

FIGURE 10

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1100

1110 1120

Spread Price	Qty Traded
344	7
343	8
342	35
341	17
340	15

FIGURE 11

09880078-061491